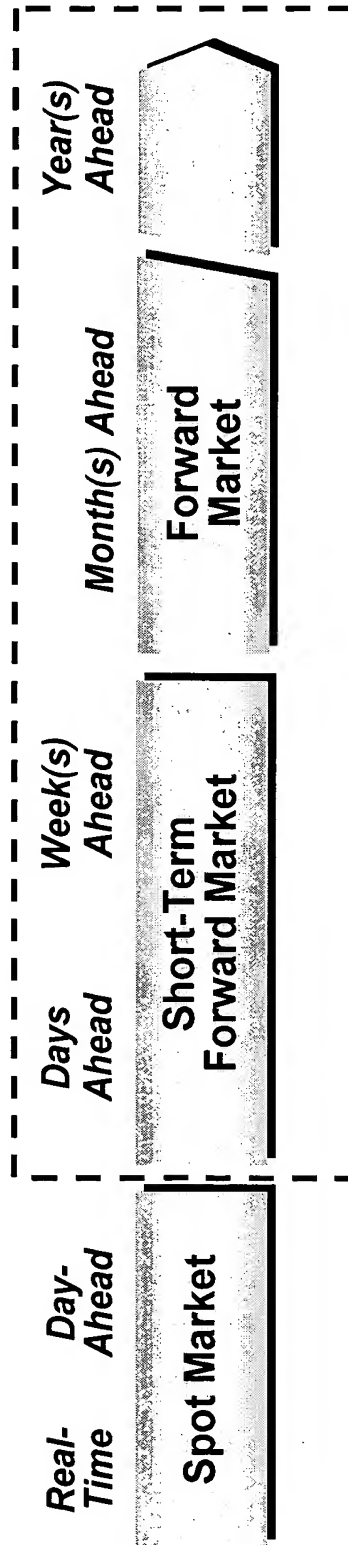
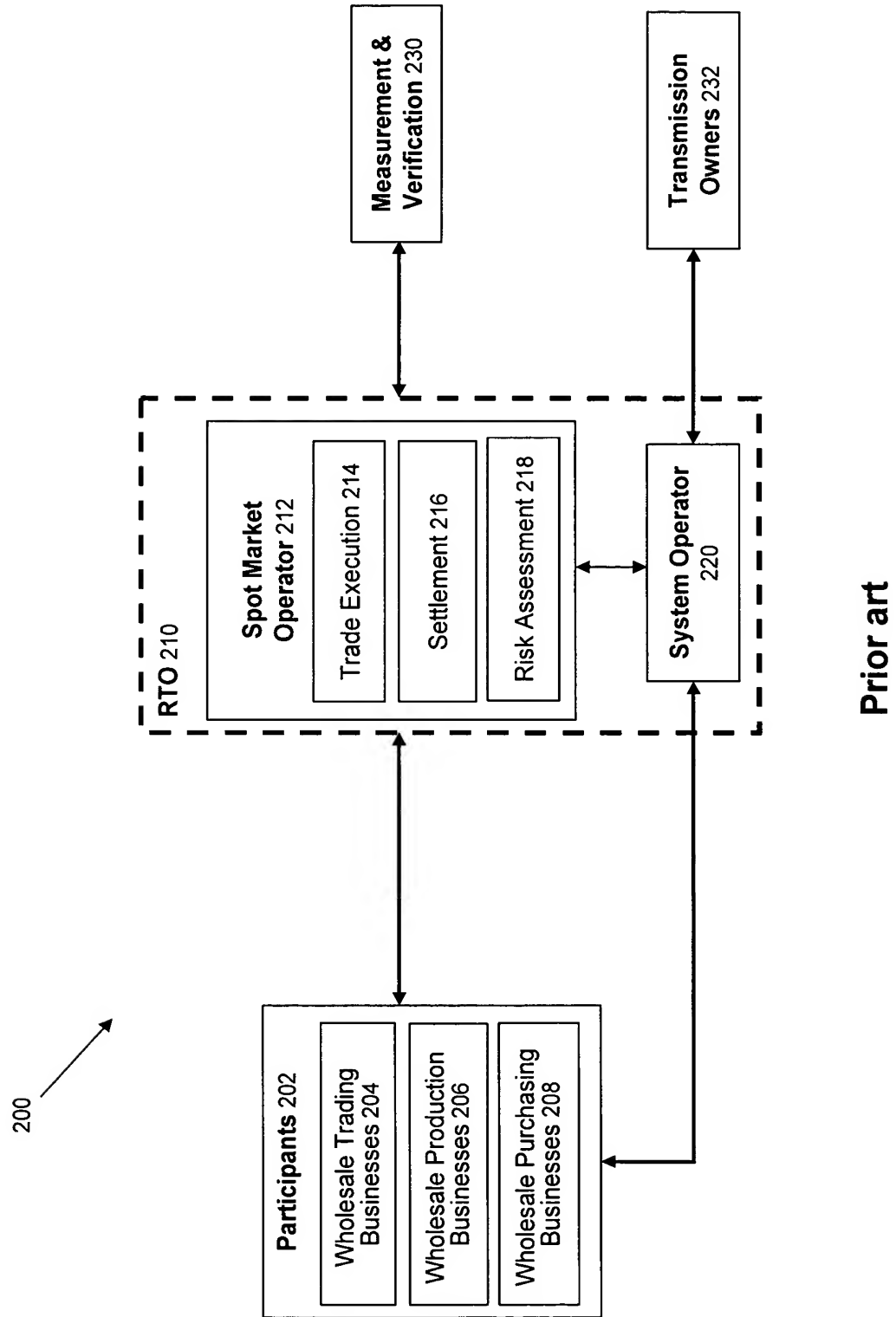


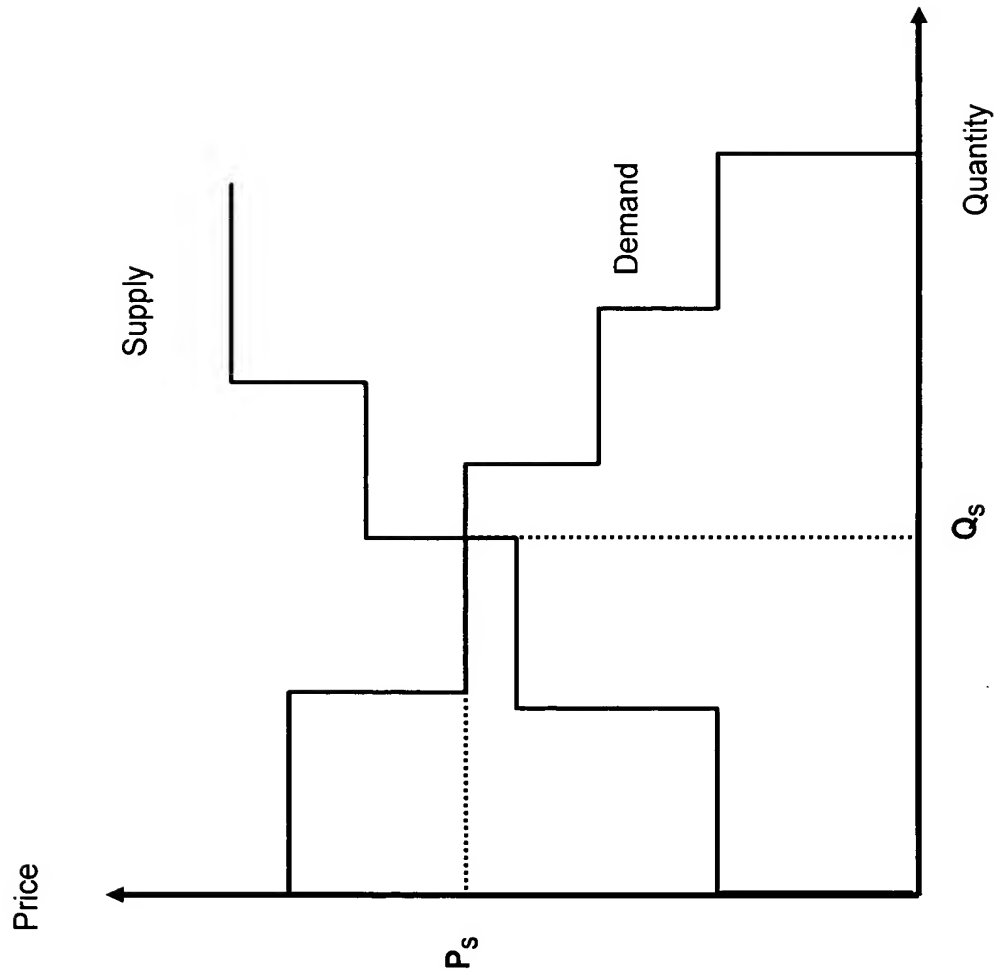
**Fig. 1**



**Fig. 2**



**Fig. 3**



**Fig. 4**

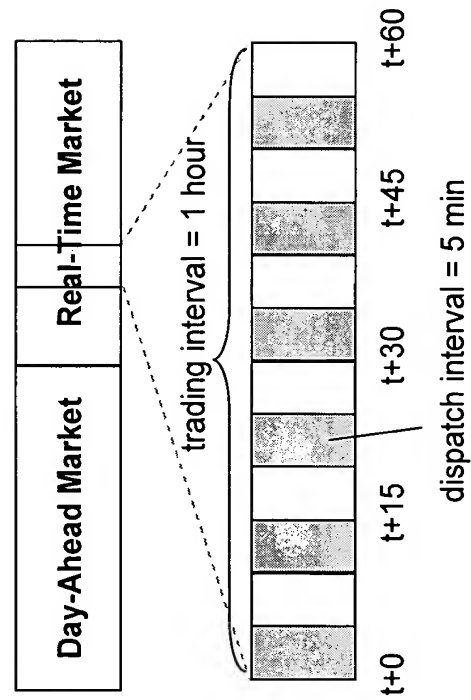
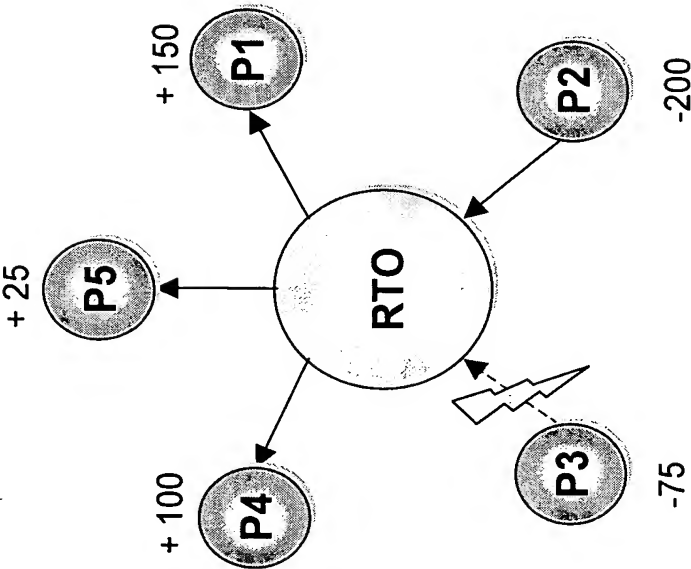
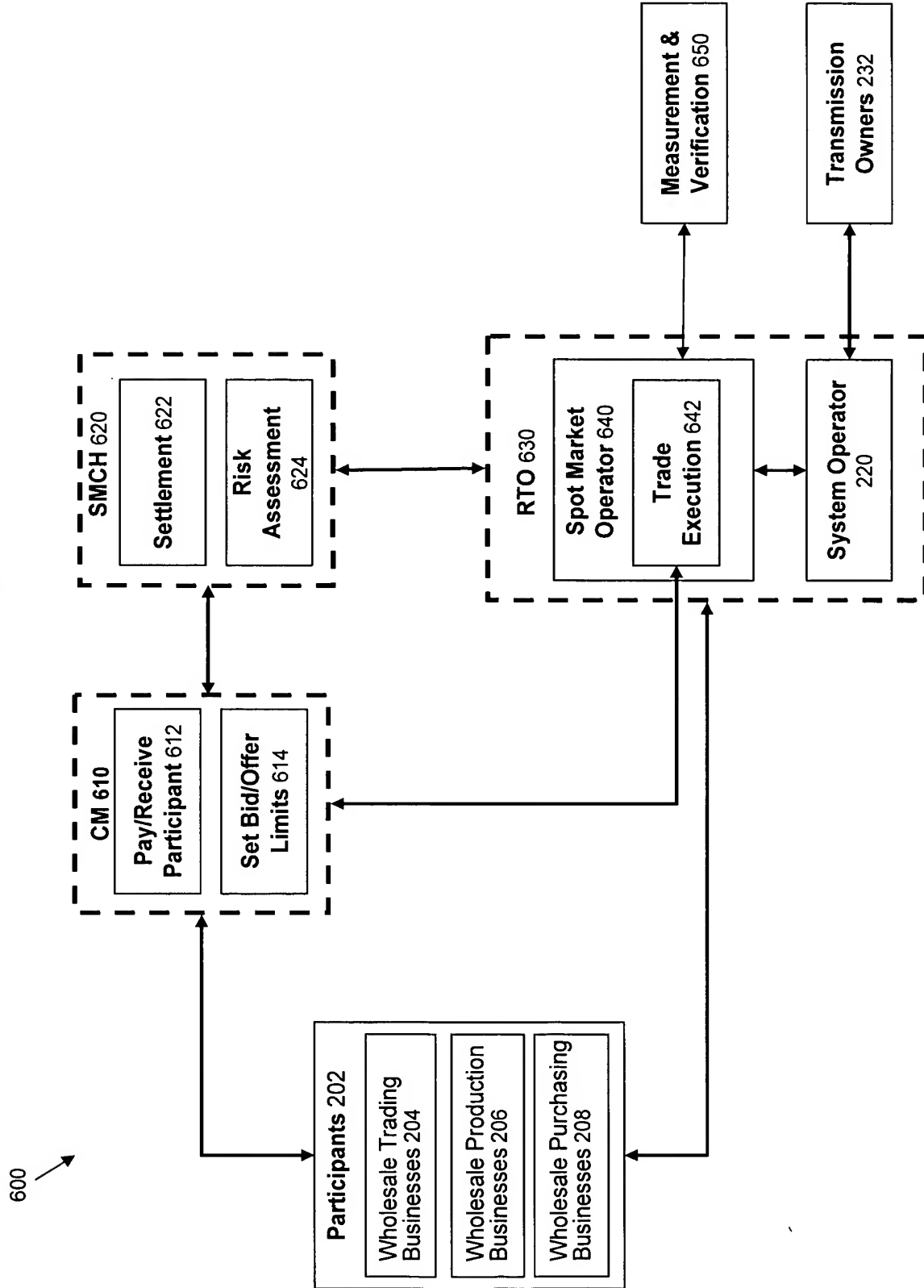


Fig. 5



Participant	Settlement	Default Share	Net Settlement
Participant 1	+ 150	- 23.7	+ 126.3
Participant 2	- 200	- 31.6	- 231.6
Participant 3	- 75	Defaulted	0
Participant 4	+ 100	- 15.8	+ 84.2
Participant 5	+ 25	- 3.9	+ 21.1

Fig. 6



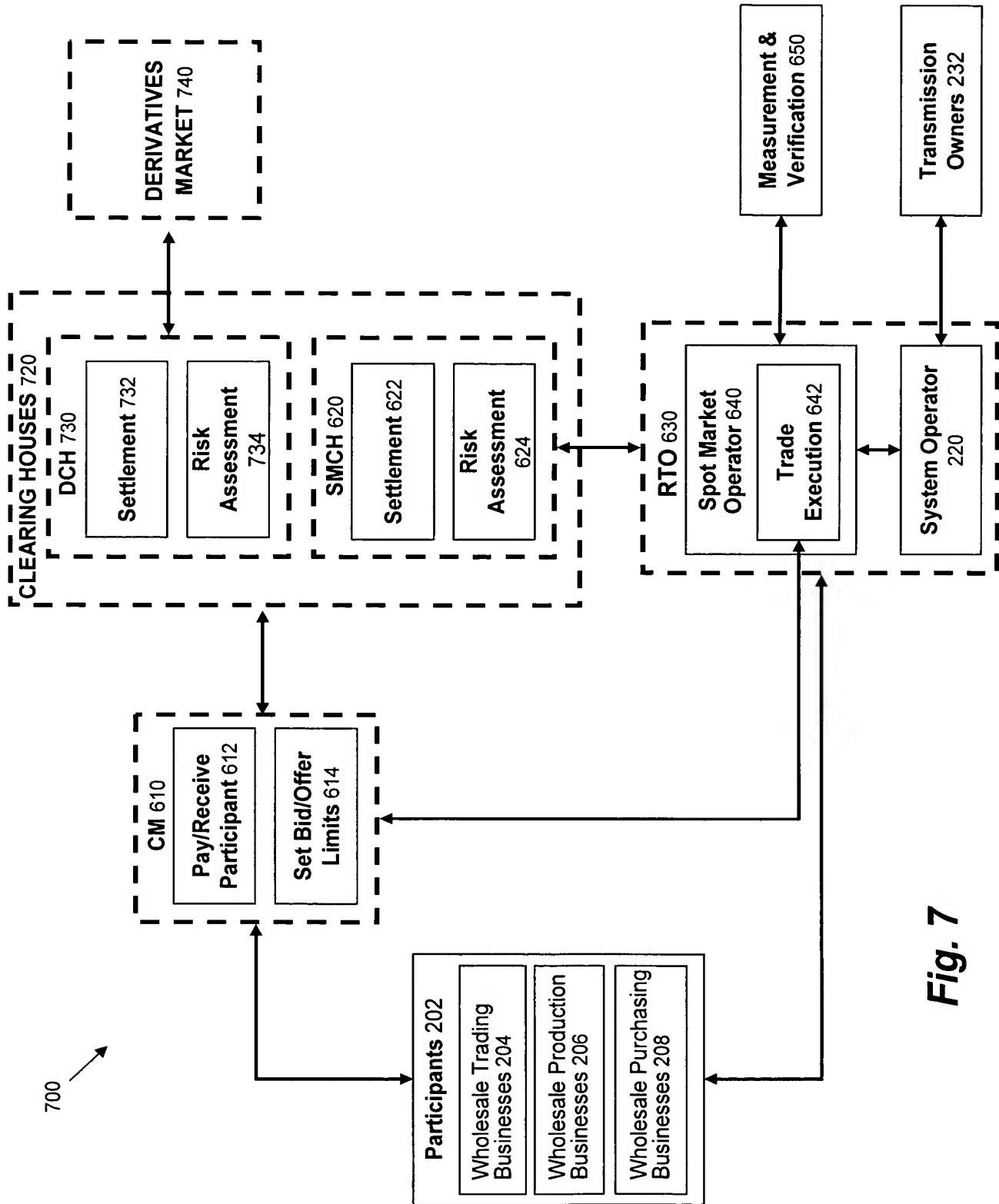
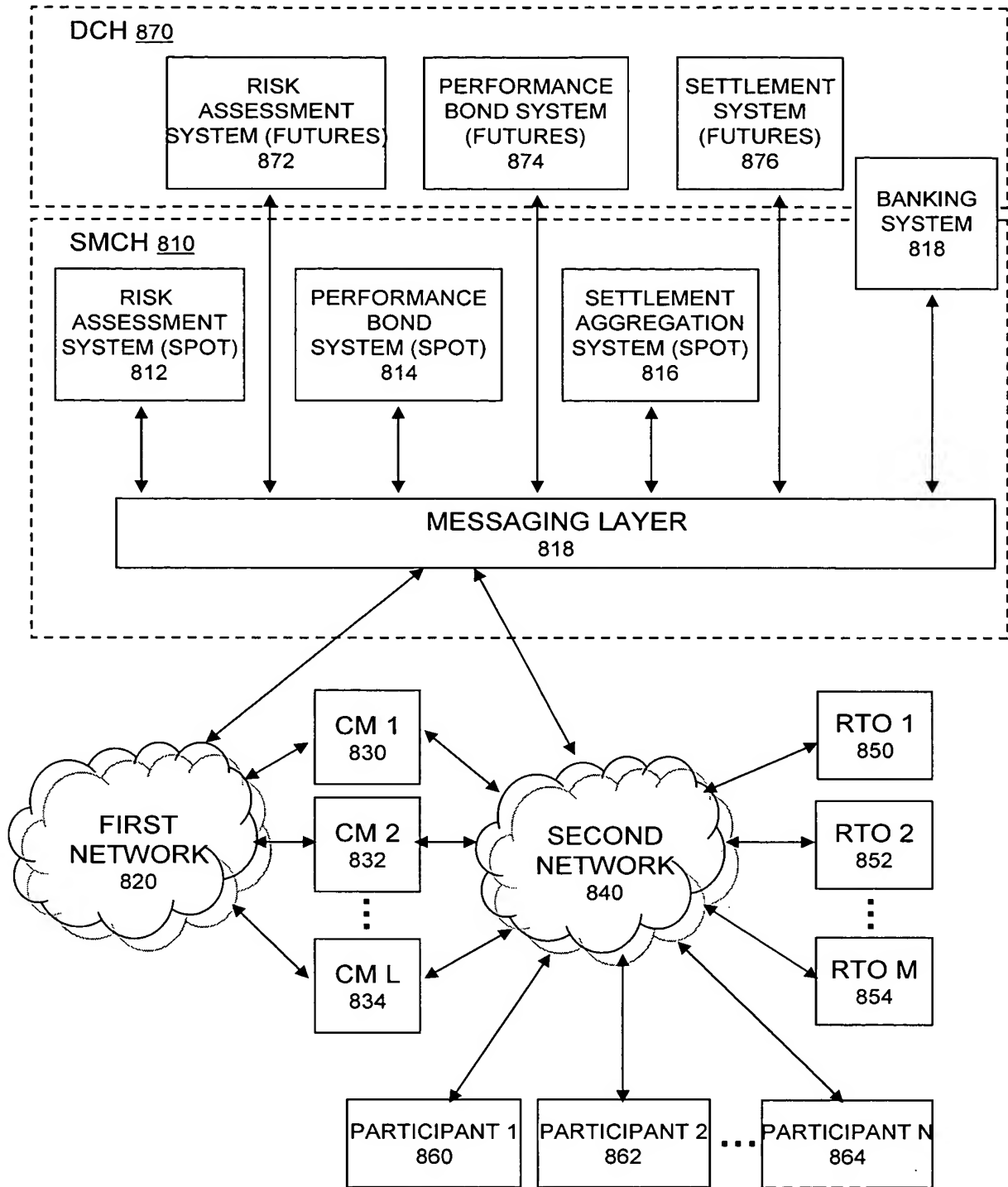


Fig. 7



800

**Fig. 8**



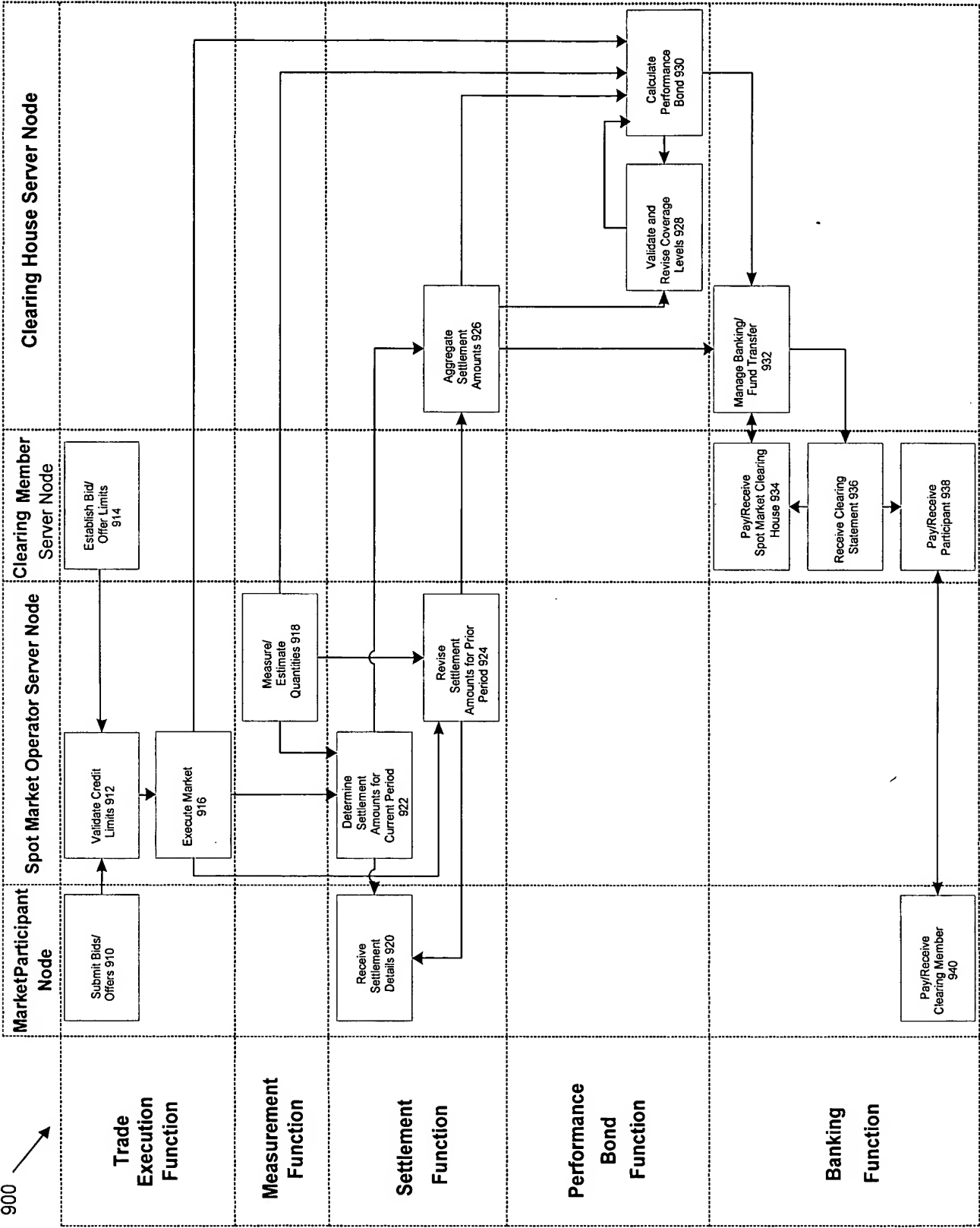
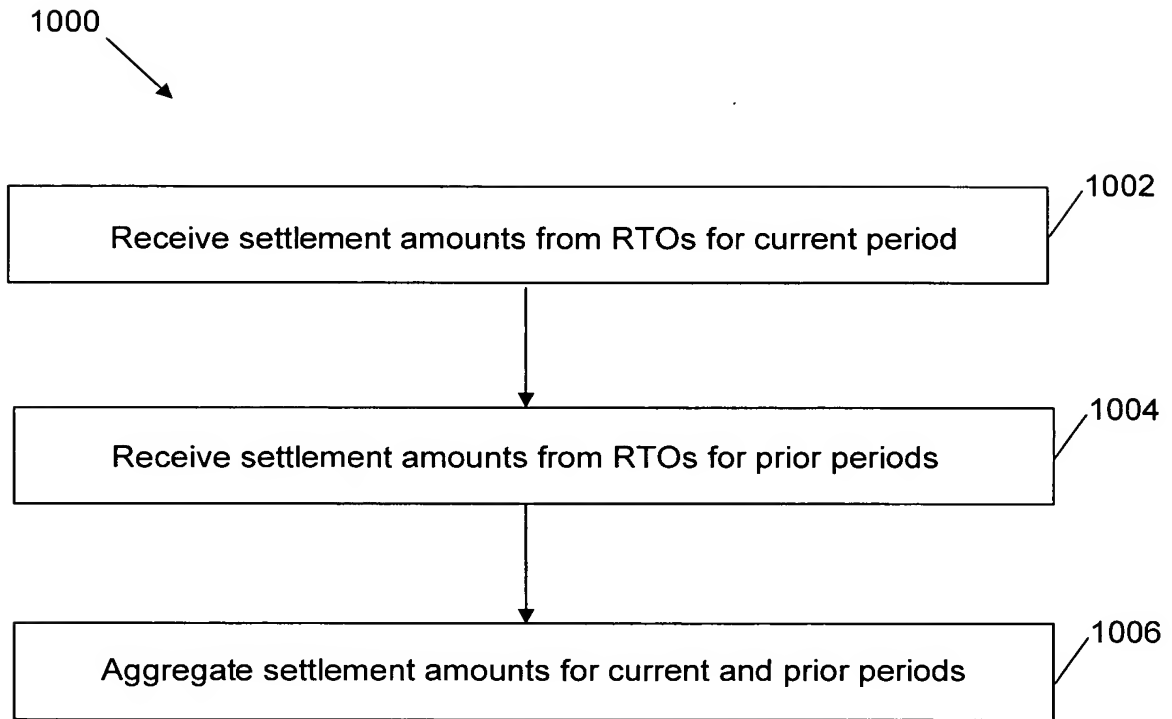


Fig. 9

**Fig. 10**



**Fig. 11**

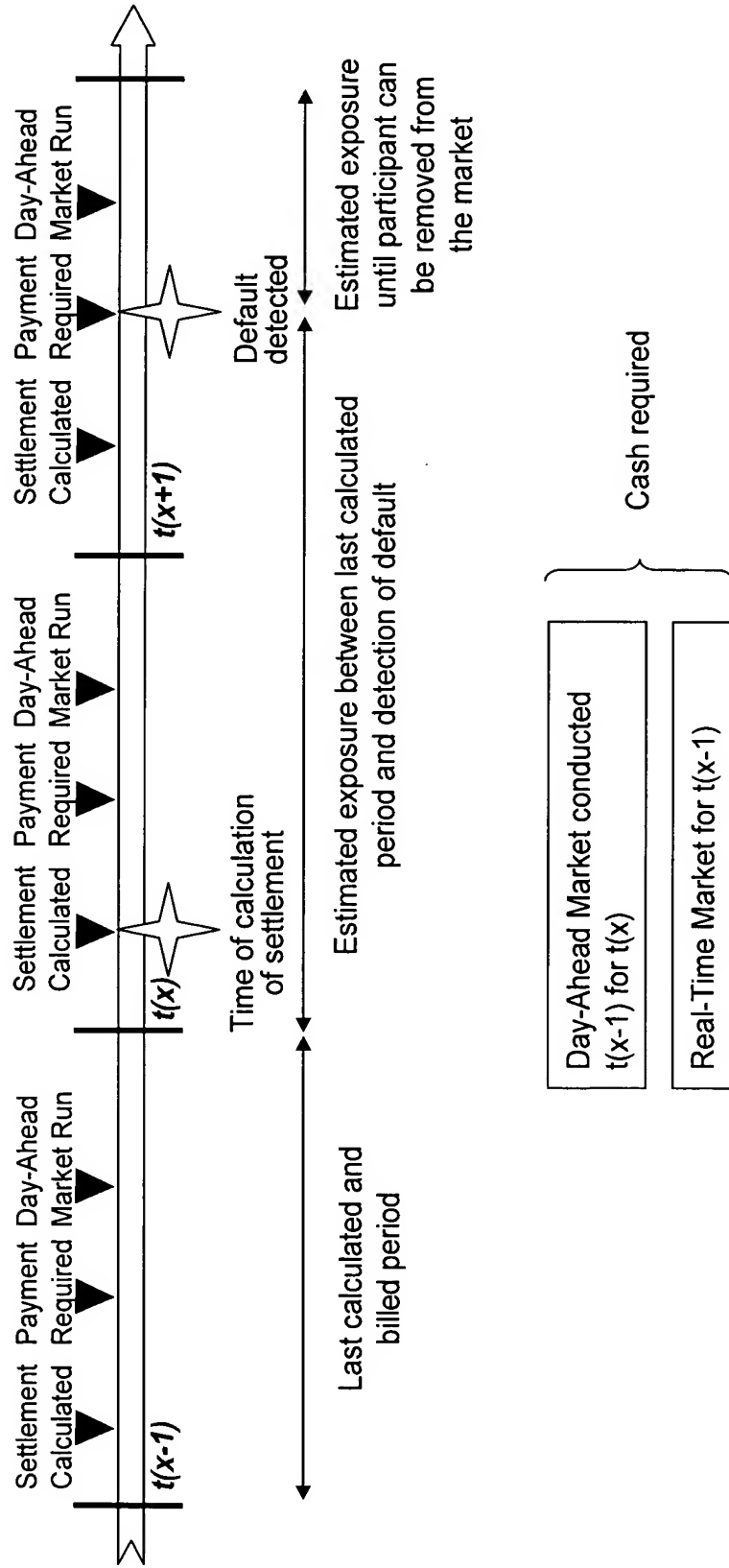
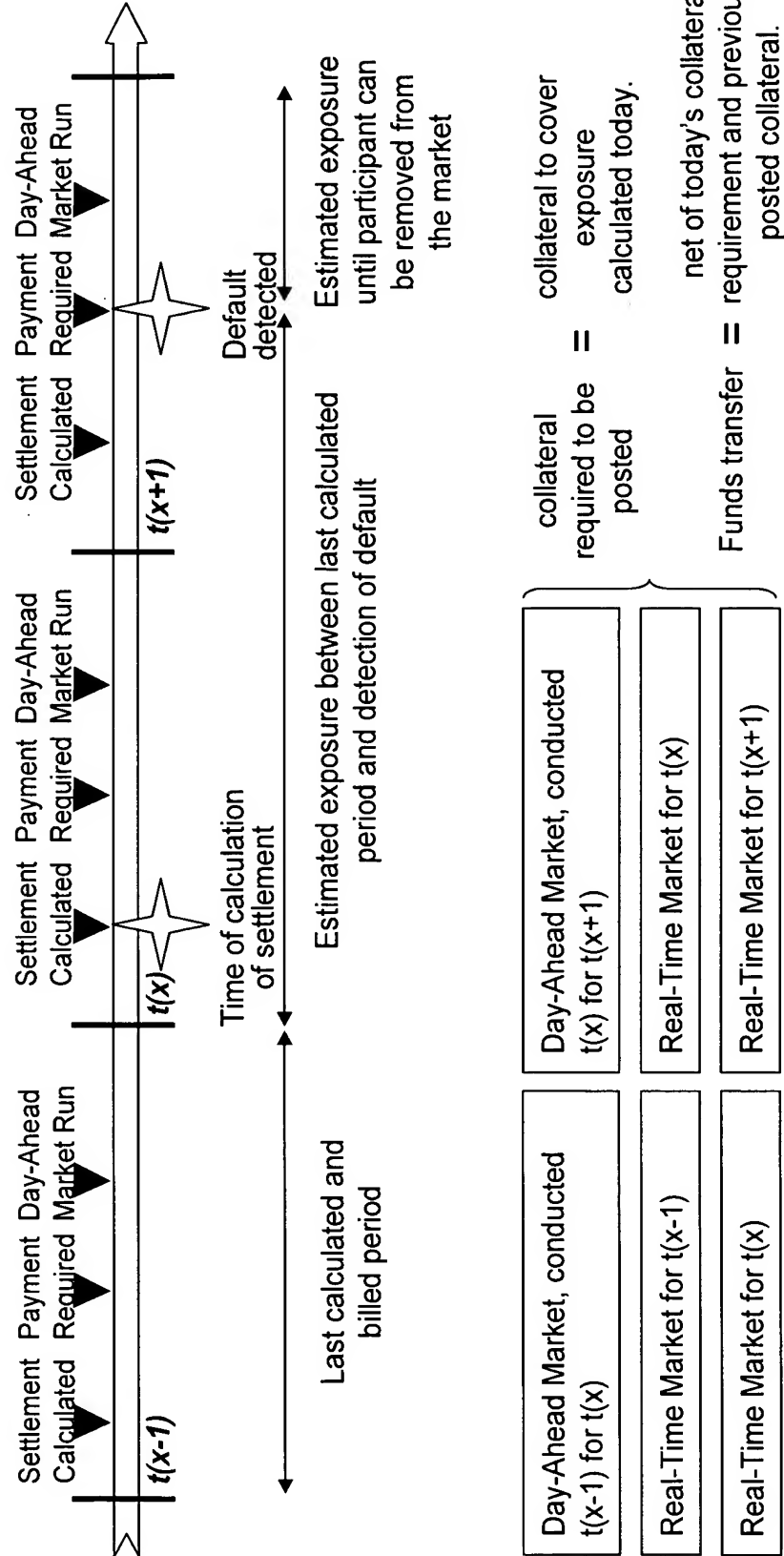


Fig. 12



**Fig. 13**

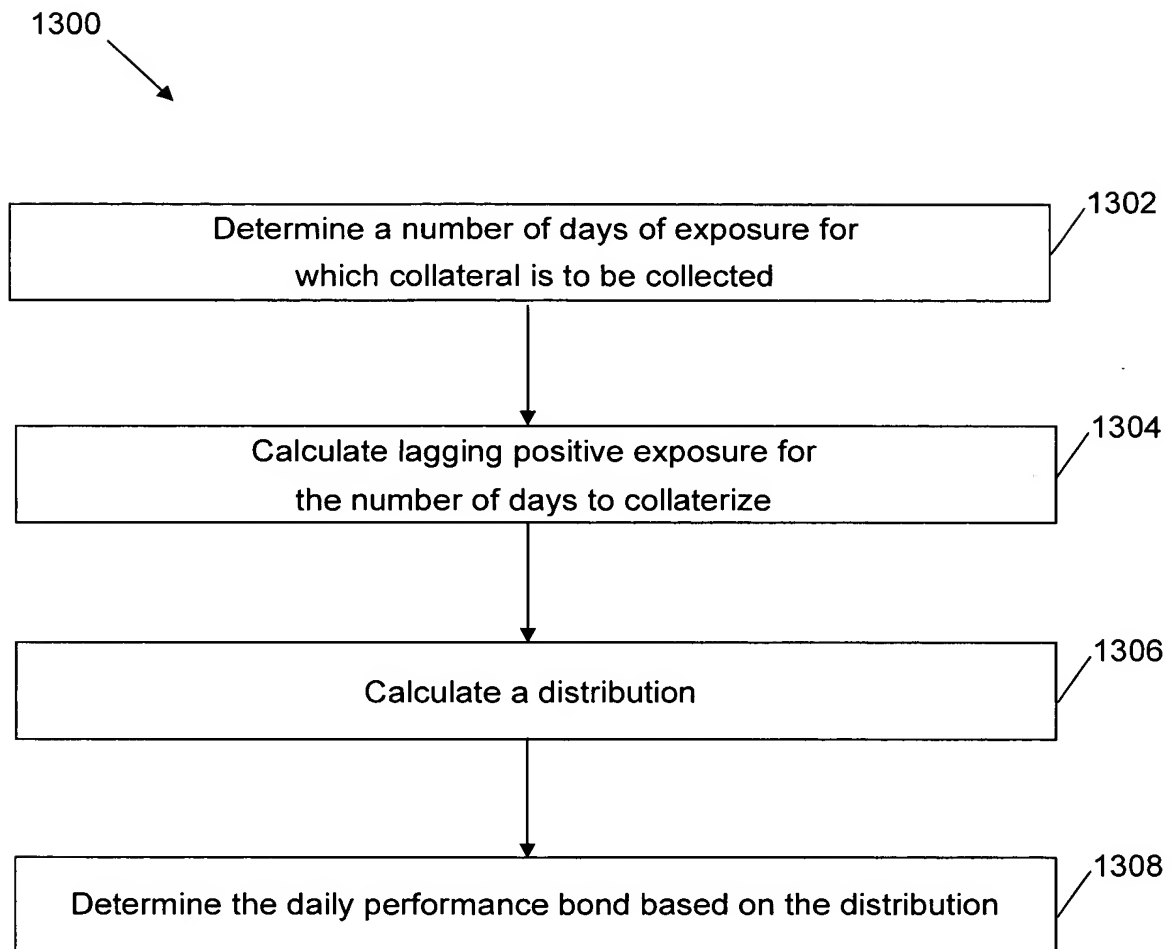


Fig. 14a

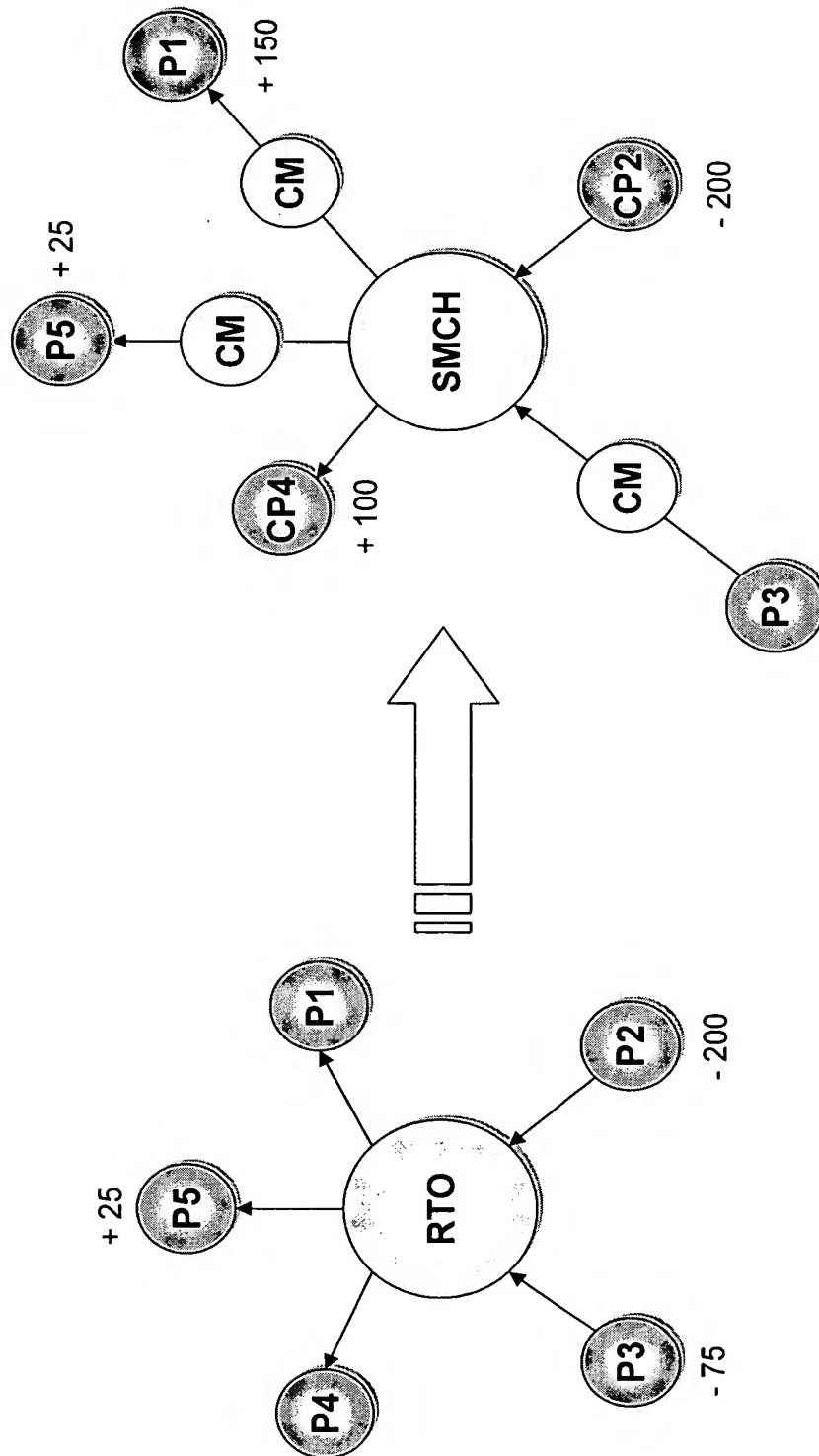
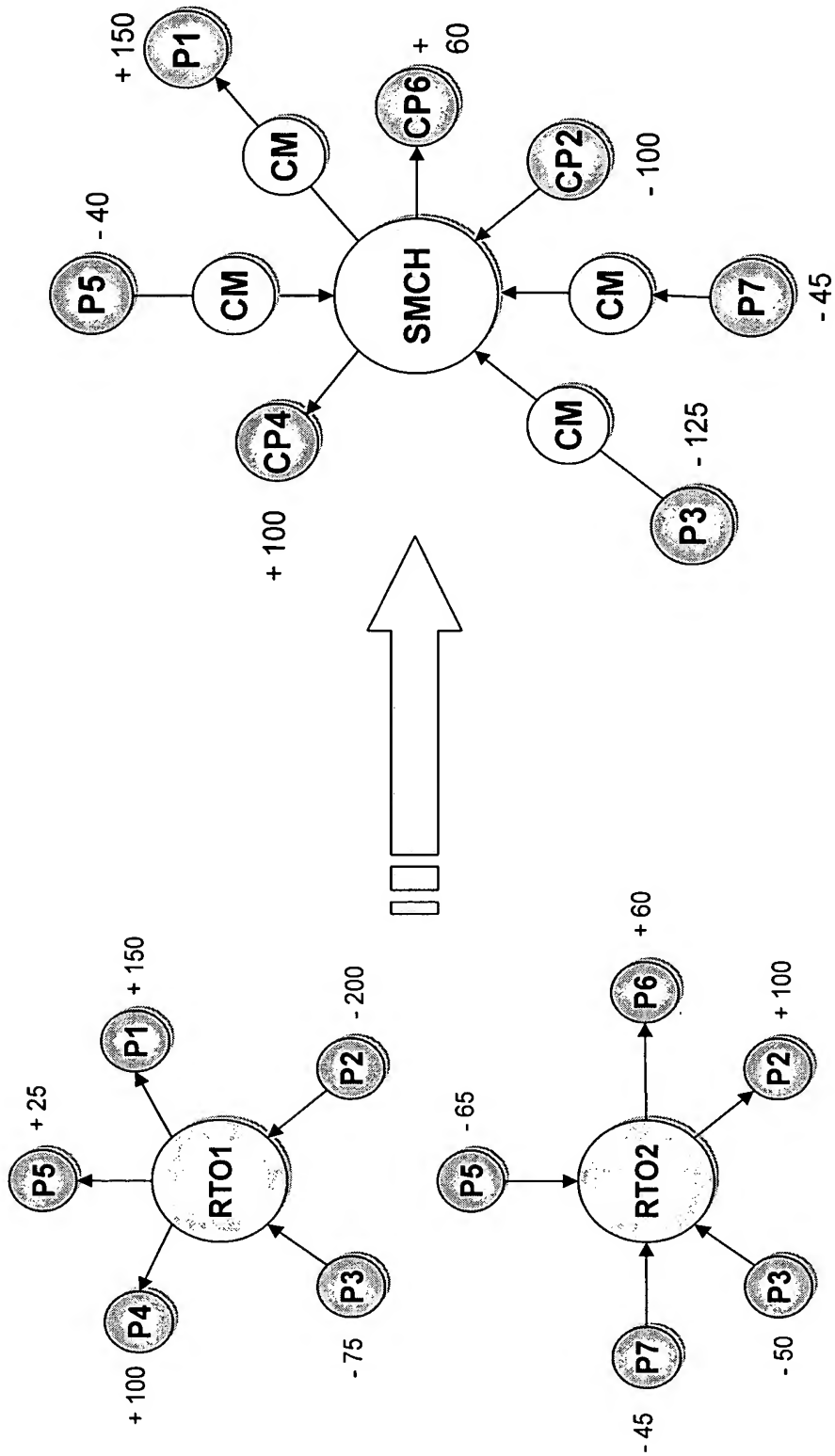


Fig. 14b



**Fig. 14c**

